

## Price Source Change for Malaysian Government Bonds in the FTSE Fixed Income Indexes

Effective from 13 January 2020, the price source for Malaysian Ringgit-denominated government bonds will be changed from Amanah Butler and Affin to Refinitiv. The price will continue to represent a bid-side price and be taken at 6:00 p.m. (Tokyo time).<sup>1</sup> The price change will be reflected in the FTSE World Government Bond Index (WGBI), as well as other FTSE fixed income indexes that include Malaysian government bonds. This change will allow for continued transparent and reliable pricing to be used in the calculation of the FTSE fixed income indexes.

Figure 1. Projected impact of price change on average price and effective duration for the FTSE fixed income indexes

Index	Average Price			Effective Duration		
	Current	New	Diff	Current	New	Diff
Malaysian Government Bond Index	104.61	104.60	-0.02	6.97	6.97	0.00
World Government Bond Index (WGBI)	112.14	112.14	0.00	8.40	8.40	0.00
Asian Government Bond Index (AGBI)	104.41	104.41	0.00	6.87	6.87	0.00
Asia Pacific Government Bond Index (APGBI)	105.67	105.67	0.00	6.87	6.87	0.00
Emerging Markets Government Bond Index (EMGBI)	103.80	103.80	0.00	5.88	5.88	0.00

Source: FTSE Russell, Refinitiv. Data are as of November 6, 2019.

Please contact us at [fi.index@ftserussell.com](mailto:fi.index@ftserussell.com) with any comments or questions.

FTSE Russell

<sup>1</sup> Previously, the closing time was listed as local Kuala Lumpur time 5:00 p.m..

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